



IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re application of:

Elie AYACHE

Appl. No.: 09/810,623

Filed: March 19, 2001

For: **System, Method and Computer  
Program Product for Use of Lattices in  
Valuing Options**

Confirmation No.: 8808

Art Unit: 3624

Examiner: Hamilton, Lalita M.

Atty. Docket No.: 1776.0010002

**Reply Under 37 C.F.R. § 1.111**

Commissioner for Patents  
PO Box 1450  
Alexandria, VA 22313-1450

*Mail Stop: Amendment*

Sir:

In reply to the Office Action dated March 10, 2006, Applicant submits the following Remarks.

It is not believed that extensions of time or fees for net addition of claims are required beyond those that may otherwise be provided for in documents accompanying this paper. However, if additional extensions of time are necessary to prevent abandonment of this application, then such extensions of time are hereby petitioned under 37 C.F.R. § 1.136(a), and any fees required therefor (including fees for net addition of claims) are hereby authorized to be charged to our Deposit Account No. 19-0036.